

B 210A (Form 210A) (12/09)

UNITED STATES BANKRUPTCY COURT  
Southern District Of New York

In re Lehman Brothers Special Financing Inc.

Case No. 08-13888 (JMP)  
(Jointly Administered)

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a).  
Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of  
the transfer, other than for security, of the claim referenced in this evidence and notice.

Name of Transferee  
Underlying Funds Trust, on behalf of  
its series Relative Value

Name of Transferor  
Underlying Funds Trust, on behalf of  
its series Fixed Income Arbitrage-1

Name and Address where notices to transferee  
should be sent:

Court Claim # (if known): 26869  
Amount of Claim: USD \$2,058,857.48  
Date Claim Filed: 9/22/09

Hatteras Funds  
8540 Colonnade Center Drive, St. 401  
Raleigh, NC 27615

With a copy to:  
Bill Schwartz  
c/o Smith Breeden Associates  
280 South Mangum St., Suite 301  
Durham, NC 27701  
Email: [wschwartz@smithbreeden.com](mailto:wschwartz@smithbreeden.com)  
Telephone: 919-967-7221

Name and Address where transferee payments should be sent (if different from above):

Hatteras Funds  
8540 Colonnade Center Drive, St. 401  
Raleigh, NC 27615  
Email: [lance.baker@hatterasfunds.com](mailto:lance.baker@hatterasfunds.com)

Telephone: 919-846-2324  
Last 4 Digits of Acct#: 0511

I declare under penalty of perjury that the information provided in this notice is true and correct  
to the best of my knowledge and belief.

By:  Date: 11-10-11

Transferee/Transferee's Agent

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

### EVIDENCE OF TRANSFER OF CLAIM

For good and valuable consideration the receipt and sufficiency of which are hereby acknowledged, **Underlying Funds Trust, on behalf of its series Fixed Income Arbitrage-1** ("Assignor") does hereby unconditionally and irrevocably sell, transfer and assign unto **Underlying Funds Trust, on behalf of its series Relative Value** ("Assignee") all rights, title and interest in and to the claims of Assignor referenced as proof of claim number 26869 plus all interest, fees and other amounts related thereto (as amended, the "Claim") against Lehman Brothers Special Financing Inc. (the "Debtor") whose Chapter 11 bankruptcy case is pending in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court") (or any other court with jurisdiction over the bankruptcy proceedings) referred to as In re Lehman Brothers Special Financing Inc., Chapter 11 Case No. 08-13888.

Assignor hereby waives any objection to the transfer of the Claim assigned herein (the "Assigned Claim") to Assignee on the books and records of the Debtor and the Bankruptcy Court, and hereby waives to the fullest extent permitted by law any notice or right to a hearing as may be imposed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law. Assignor acknowledges and understands, and hereby stipulates, that an order of the Bankruptcy Court may be entered without further notice to Assignor transferring to Assignee the Assigned Claim and recognizing the Assignee as the sole owner and holder of the Assigned Claim. Assignor further directs the Debtor, the Bankruptcy Court and all other interested parties that all further notices relating to the Assigned Claim, and all payments or distributions of money or property in respect of the Assigned Claim, shall be delivered or made to the Assignee.

<b>ASSIGNOR:</b>  <b>UNDERLYING FUNDS TRUST, on behalf of its series Fixed Income Arbitrage-1</b>  By: <u>J. M. Fields</u> Name: <u>J. MICHAEL FIELDS</u> Title: <u>Secretary</u>	<b>ASSIGNEE:</b>  <b>UNDERLYING FUNDS TRUST, on behalf of its series Relative Value</b>  By: <u>Lance Baker</u> Name: <u>Lance Baker</u> Title: <u>Treasurer</u>
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